

Euronext Dublin - Daily Bond Index Report

Monday 24 June, 2019



28 Anglesea Street
Dublin 2, Ireland
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info@ise.ie

Bond Indices Performance

Index	Close Value 24-Jun-2019	Previous Close Value 21-Jun-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	117.70	117.40	0.259%	1.70%	2.04%	4.15%	17.70%	7.71	7.68	0.40
All Bond Index (Return)	211.92	211.33	0.277%	1.86%	1.86%	3.54%	111.92%	7.71	7.68	0.40
Under 3 Bond Index (Clean)	79.54	79.53	0.010%	-0.16%	-0.90%	-2.05%	-20.46%	1.23	1.24	-0.56
Under 3 Bond Index (Return)	140.43	140.37	0.041%	0.09%	-1.17%	-1.36%	40.43%	1.23	1.24	-0.56
Under 5 Bond Index (Clean)	94.09	94.05	0.045%	0.02%	-0.43%	-1.05%	-5.91%	2.34	2.35	-0.47
Under 5 Bond Index (Return)	167.23	167.11	0.070%	0.23%	-0.40%	-0.72%	67.23%	2.34	2.35	-0.47
Under 10 Bond Index (Clean)	108.59	108.44	0.141%	0.57%	0.45%	1.00%	8.59%	4.37	4.37	-0.17
Under 10 Bond Index (Return)	191.86	191.55	0.162%	0.74%	0.45%	0.47%	91.86%	4.37	4.37	-0.17
5 Plus Bond Index (Clean)	139.75	139.20	0.398%	2.83%	3.77%	7.88%	39.75%	11.21	11.15	0.51
5 Plus Bond Index (Return)	249.78	248.76	0.412%	2.95%	3.46%	6.68%	149.78%	11.21	11.15	0.51
10 Plus Bond Index (Clean)	157.40	156.56	0.540%	4.49%	5.92%	12.33%	57.40%	15.71	15.59	0.77
10 Plus Bond Index (Return)	293.97	292.35	0.551%	4.59%	5.34%	11.58%	193.97%	15.71	15.59	0.77

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Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	102.05	4.03	249	106.07	0.00	6,022	6,146	6388
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	104.16	0.83	67	104.99	0.00	10,600	11,041	11129
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	107.40	3.41	249	110.81	0.00	6,480	6,959	7180
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.60	0.22	101	103.82	0.00	6,828	7,073	7088
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	101.57	0.00	249	101.57	0.00	5,100	5,180	5180
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.46	1.03	96	117.48	0.00	7,006	8,159	8231
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	118.08	0.91	98	118.99	0.00	8,031	9,483	9556
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	132.42	1.52	103	133.94	0.00	11,490	15,215	15390
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	107.92	0.11	40	108.03	0.00	11,319	12,216	12228
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	107.47	0.10	40	107.57	0.00	8,322	8,944	8952
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	108.86	0.12	40	108.98	0.00	6,088	6,627	6634
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	122.63	0.26	40	122.89	0.00	9,402	11,529	11554
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	111.07	0.36	98	111.43	0.00	3,000	3,332	3343
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	109.82	0.14	40	109.96	0.00	4,000	4,393	4398
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	115.45	0.19	40	115.64	0.00	5,715	6,598	6609
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	123.75	0.69	126	124.44	0.00	8,596	10,638	10697
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	15-May-50	1.50%	Annual	109.39	0.16	39	109.55	0.00	4,000	4,376	4382

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Bond Index Constituent

Clean Price Performance			Index Price 24-Jun-2019	Previous Index Price 21-Jun-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	102.05	102.06	-0.014%	-0.344%	-1.414%	-2.862%	-0.62	0.31	0.31
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.16	104.15	0.005%	-0.205%	-1.112%	-2.167%	-0.60	0.81	0.82
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	107.40	107.38	0.018%	-0.231%	-1.130%	-2.321%	-0.60	1.27	1.28
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.60	103.57	0.030%	0.120%	0.208%	0.333%	-0.51	2.70	2.71
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.57	101.50	0.068%	0.246%	0.602%	1.184%	-0.47	3.31	3.33
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.46	116.37	0.075%	0.132%	-0.137%	-0.185%	-0.46	3.53	3.55
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.08	117.93	0.121%	0.414%	0.497%	1.045%	-0.38	4.44	4.46
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	132.42	132.21	0.152%	0.501%	0.410%	1.330%	-0.23	5.11	5.12
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	107.92	107.66	0.242%	1.220%	1.883%	4.771%	-0.14	6.69	6.70
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.47	107.08	0.371%	2.056%	2.928%	7.414%	0.06	8.59	8.58
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	108.86	108.41	0.412%	2.252%	3.308%		0.19	9.43	9.42
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	122.63	122.08	0.447%	2.387%	3.127%	8.053%	0.29	9.82	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.07	110.61	0.419%	2.661%	4.150%	9.413%	0.38	10.94	10.90
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	109.82	109.36	0.419%	3.497%	4.743%	11.139%	0.56	12.84	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	115.45	114.91	0.477%	4.540%	5.766%	13.185%	0.77	15.74	15.62
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	123.75	122.96	0.642%	6.428%	8.452%	17.222%	0.95	20.83	20.63
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	109.39	108.47	0.844%	8.009%			1.14	25.22	24.93

Return Price Performance			Index Price 24-Jun-2019	Previous Index Price 21-Jun-2019	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.07	106.04	0.033%	0.034%	-0.054%	-0.122%	-0.62	0.31	0.31
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	104.99	104.94	0.040%	0.078%	-4.196%	-4.209%	-0.60	0.81	0.82
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.81	110.75	0.054%	0.072%	-0.032%	-0.103%	-0.60	1.27	1.28
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.82	103.78	0.036%	0.170%	0.392%	-0.064%	-0.51	2.70	2.71
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	101.57	101.50	0.068%	0.246%	0.602%	1.184%	-0.47	3.31	3.33
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	117.48	117.36	0.101%	0.351%	0.660%	-1.850%	-0.46	3.53	3.55
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	118.99	118.82	0.143%	0.600%	1.185%	-0.436%	-0.38	4.44	4.46
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	133.94	133.69	0.184%	0.764%	1.384%	-0.762%	-0.23	5.11	5.12
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	108.03	107.76	0.251%	1.282%	1.155%	4.249%	-0.14	6.69	6.70
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	107.57	107.17	0.378%	2.112%	2.255%	6.915%	0.06	8.59	8.58
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	108.98	108.52	0.420%	2.319%	3.211%		0.19	9.43	9.42
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	122.89	122.33	0.463%	2.517%	1.562%	6.879%	0.29	9.82	9.80
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	111.43	110.96	0.427%	2.735%	4.450%	9.483%	0.38	10.94	10.90

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IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	109.96	109.49	0.427%	3.576%	3.661%	10.270%	0.56	12.84	12.77
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	115.64	115.08	0.488%	4.638%	4.518%	12.204%	0.77	15.74	15.62
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	124.44	123.63	0.653%	6.509%	8.852%	15.991%	0.95	20.83	20.63
IE00BH3SQB22	BH3SQB2	1.5% Treasury Bond 2050	109.55	108.62	0.854%	8.101%			1.14	25.22	24.93